

CLAIMS

We claim:

1. An apparatus for computerized trading, comprising:
- a first plug-in, for implementing a trading strategy,
 - a second plug-in for implementing a trading strategy,
 - an engine for providing services to either of said first or second plug-in,
 - whereby said first plug-in is implemented in said engine in order to execute a trade, and wherein each of the first and second plug-ins and the engine are comprised of one or more object classes.
2. An apparatus as in claim 1 wherein said object classes comprise Java classes.
3. An apparatus as in claim 1 wherein said object classes are constructed, at least in part, from a predetermined set of tools, framework, and class libraries.
4. An apparatus as in claim 1, wherein said object classes are selected from a group of packages of object classes comprising:
- a package of classes for executing customized trading strategies,
 - a package of classes for implementation of different event interests that are supported by the computerized trading system,
 - a package of classes for implementing actions that are to be taken by the computerized trading system;
 - a package of classes for connecting to exchanges that may in turn be connected to the computerized trading system,
 - a package of classes to implement input drivers for the engine,
 - a package of classes that pertain to the location of said exchanges,
 - a package of implementation classes for said engine,
 - a package of administrative tools, and

a package of financial application utility classes.

5. An apparatus as in claim 1, wherein said object classes are constructed, at least in part, through modification of a predetermined set of tools, framework, and class libraries.
6. An apparatus for computerized trading comprising:
- a first, algorithm plug-in for implementing a trading strategy,
 - a second, market plug-in for implementing a trading strategy,
 - an engine for providing services to said first and second plug-ins, whereby said first and second plug-ins are implemented in said engine in order to execute a trade,
 - a third algorithm plug-in,
 - a fourth market plug-in,

whereby either of said third or fourth plug-ins may be substituted for either of said first plug-in or second plug-in respectively, in said engine, in order to execute a trade, and wherein each of said plug-ins and said engine are comprised of one or more object classes.

7. An apparatus as in claim 6 wherein said implementation of said plug-ins further comprises implementation of at least one parameterized plug-in.
8. An apparatus as in claim 6 wherein said plug-ins are selected from a predetermined group of plug-ins.
9. An apparatus as in claim 6 wherein said algorithm plug-ins further comprise events and actions.
10. An apparatus as in claim 9 wherein said events and actions are selected from a predetermined group of event and actions.

11. An apparatus as in claim 10 wherein said events and actions comprise Java classes.
12. An apparatus as in claim 6 wherein said third plug-in is comprised of a modified fifth plug-in.
13. An apparatus as in claim 12 wherein said fifth plug-in is comprised of said first plug-in.
14. A method for computerized trading comprising:
- providing a first plug-in for implementing a trading strategy,
 - providing a second plug-in for implementing a trading strategy,
 - providing an engine for providing services to either of said first or second plug-ins, and,
 - executing a trade using said first plug-in implemented in said engine,
- wherein each of the first and second plug-ins and the engine are comprised of one or more object classes.
15. A method as in claim 14 further comprising the step of constructing said object classes, at least in part, from a set of tools, framework, and class libraries.
16. A method as in claim 14 further comprising the step of constructing said object classes, at least in part, from a predetermined set of tools, framework, and class libraries.
17. A method as in claim 14 further comprising the step of parameterizing either of said first or second plug-ins.

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18. A method for computerized trading comprising:

- providing a first, algorithm plug-in for implementing a trading strategy,
- providing a second, market plug-in for implementing a trading strategy,
- providing an engine for providing services to either of said first or second plug-ins,
- implementing said first and second plug-ins in said engine,
- providing a third algorithm plug-in,
- providing a fourth market plug-in, and
- substituting either of said third or fourth plug-ins for either of said first plug-in or said second plug-in respectively, in said engine, in order to execute a trade, and wherein each of said plug-ins and said engine are comprised of one or more object classes.

19. A method as in claim 18 wherein the step of implementing said first and second plug-ins in said engine further comprises implementing at least one parameterized plug-in.

20. A method as in claim 18 wherein the step of substituting either of said third or fourth plug-ins for either of said first plug-in or said second plug-in respectively, in said engine, in order to execute a trade, further comprises parameterizing the substituted plug-in.

21. A method as in claim 18 further comprising the step of selecting said plug-ins from a predetermined group of plug-ins.

22. A method as in claim 18 further comprising the step of constructing said algorithm plug-ins from a group of events and actions.

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23. A method as in claim 22 further comprising the step of selecting said events and actions from a predetermined group of events and actions.
24. A method as in claim 22 further comprising the step of selecting said plug-ins from a predetermined group of said events and actions comprised of Java classes.
25. A method as in claim 18 further comprising the step of modifying a fifth plug-in to construct, at least in part, said third plug-in.
26. A method as in claim 25 wherein said fifth plug-in is comprised of said first plug-in.
27. The algorithm plug-in produced by the method of claim 22.
28. The plug-in produced by the method of claim 25.
29. An article for executing computerized trading comprising:
 - a computer – readable signal bearing medium;
 - means in the medium for providing a first plug-in for implementing a trading strategy,
 - means in the medium for providing a second plug-in for implementing a trading strategy,
 - means in the medium for providing an engine for providing services to either of said first or second plug-in, whereby said first plug-in is implemented in said engine in order to execute a trade, and wherein each of the first and second plug-ins and the engine are comprised of one or more object classes.
30. An article as in claim 29, further comprising means in the medium for providing a third plug-in for implementing a trading strategy.
31. An article as in claim 30, further comprising means in the medium for substituting said third plug-in for said first plug-in in said engine.

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32. An article as in claim 31, further comprising means in the medium for providing a fourth plug-in for implementing a trading strategy.

An article as in claim 32, further comprising means in the medium for substituting said fourth plug-in for said second plug-in

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